



# Preliminary work on the Statistical Emulation of a Regional Climate Model

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One of the objectives of the FPS-Convection :

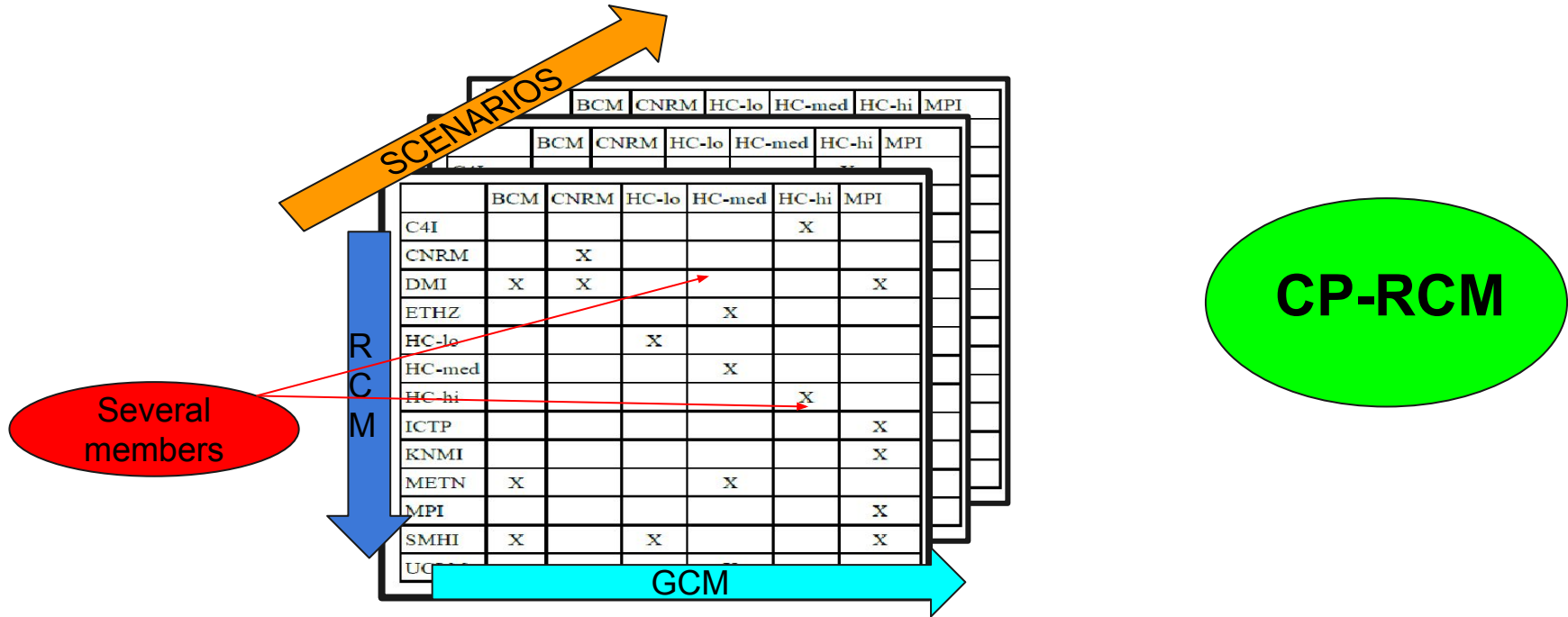
*Is it possible to replace costly convection permitting experiments with physically defensible statistical downscaling approaches such as “convection emulators” that mimic CPMs and are fed by output of conventional scale RCMs?*

# Why do we need statistical emulator ?

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# Why do we need statistical emulator ?



# Emulation of Regional Climate Models

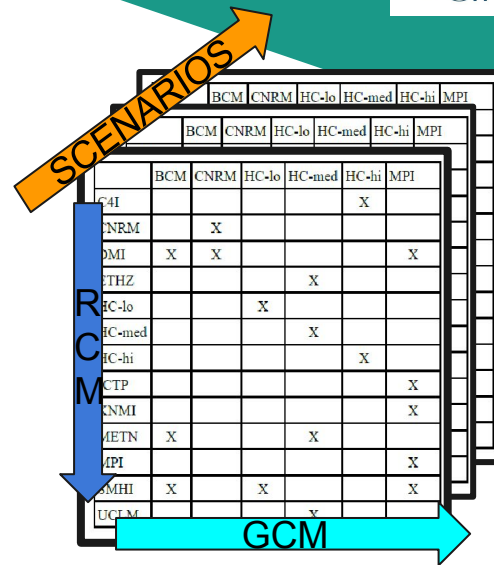


Idea : Combine both downscaling approaches to fill up the [SCENARIO x GCM x RCM ] matrix to cover the full range of uncertainty at a reasonable cost.

$$Y = F(X)$$

Local Scale

Large Scale Variables



# Emulation of Regional Climate Models



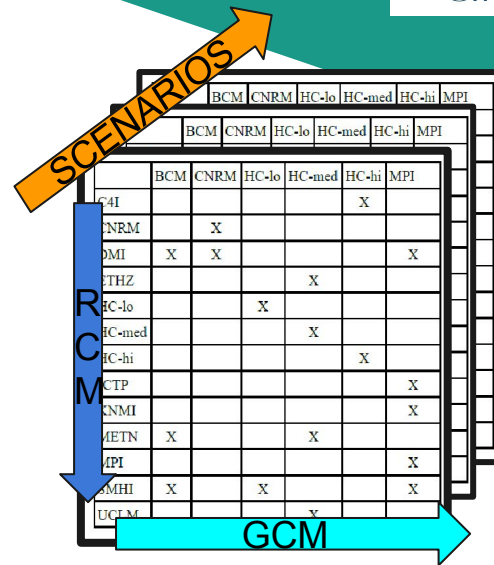
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Output from the RCM

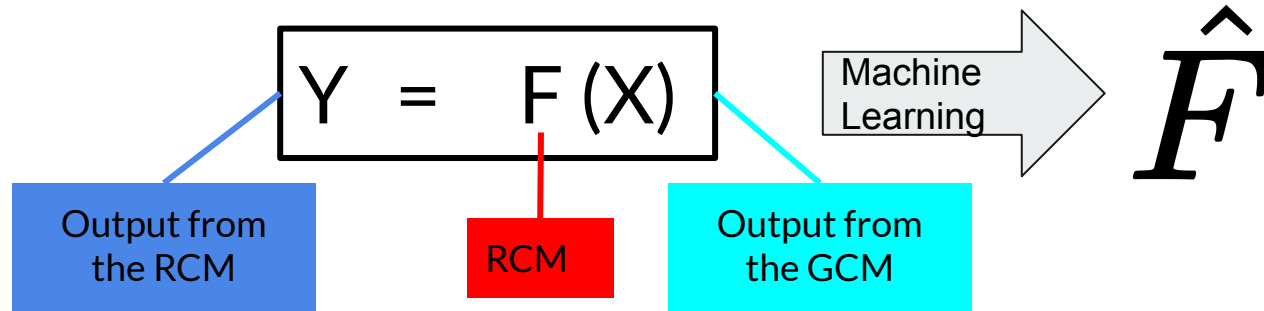
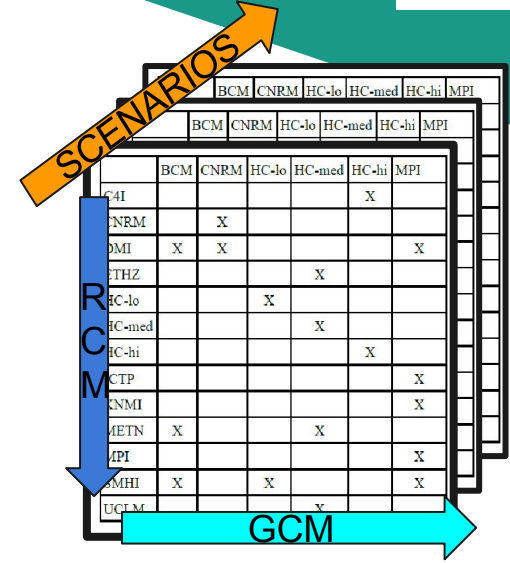
RCM

Output from the GCM



# Emulation of Regional Climate Models

Idea : Combine both downscaling approaches to fill up the [SCENARIO x GCM x RCM ] matrix to cover the full range of uncertainty at a reasonable cost.

	BCM	CNRM	HC-lo	HC-med	HC-hi	MPI
CM4I					X	
CNRM		X				
CM5MI	X	X				X
ETHZ				X		
HC-lo			X			
HC-med				X		
HC-hi					X	
ECH5R2P						X
CNMI						X
CM5ETN	X			X		
MPI						X
CM5MHI	X		X			X
UCLM				X		

- Advantages :
  - Learn the future relationship (no question of transferability) and on the whole grid of the RCM.
  - Computationally cheaper than RCMs.
- Limitations :
  - Strongly dependant on the quality of RCM
  - 1 emulator by RCM

# Emulation of Regional Climate Models

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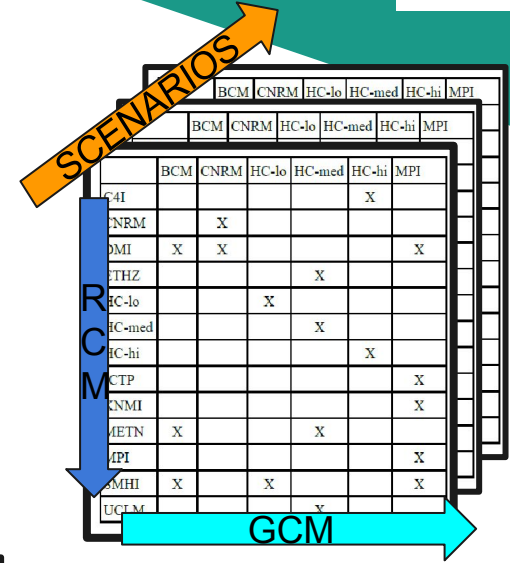
RCM

Output from the GCM

Machine Learning

$\hat{F}$

To start : 1 variable : TAS  
1 grid point : Montpellier





# XGBOOST

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- Famous machine learning algorithm ( classification, regression ).
- Could be a Statistical Downscaling method.
- Based on :

Regression Trees

Boosting

# XGBOOST



Regression Trees

$$(X_i, Y_i)_{i \in \{1, \dots, N\}}$$

# XGBOOST



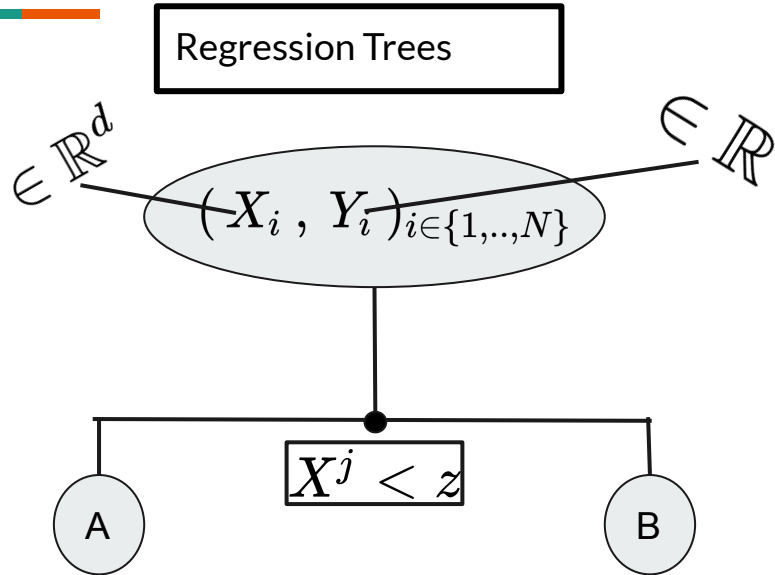
Regression Trees

$\in \mathbb{R}^d$

$(X_i, Y_i)_{i \in \{1, \dots, N\}}$

$\in \mathbb{R}$

# XGBOOST

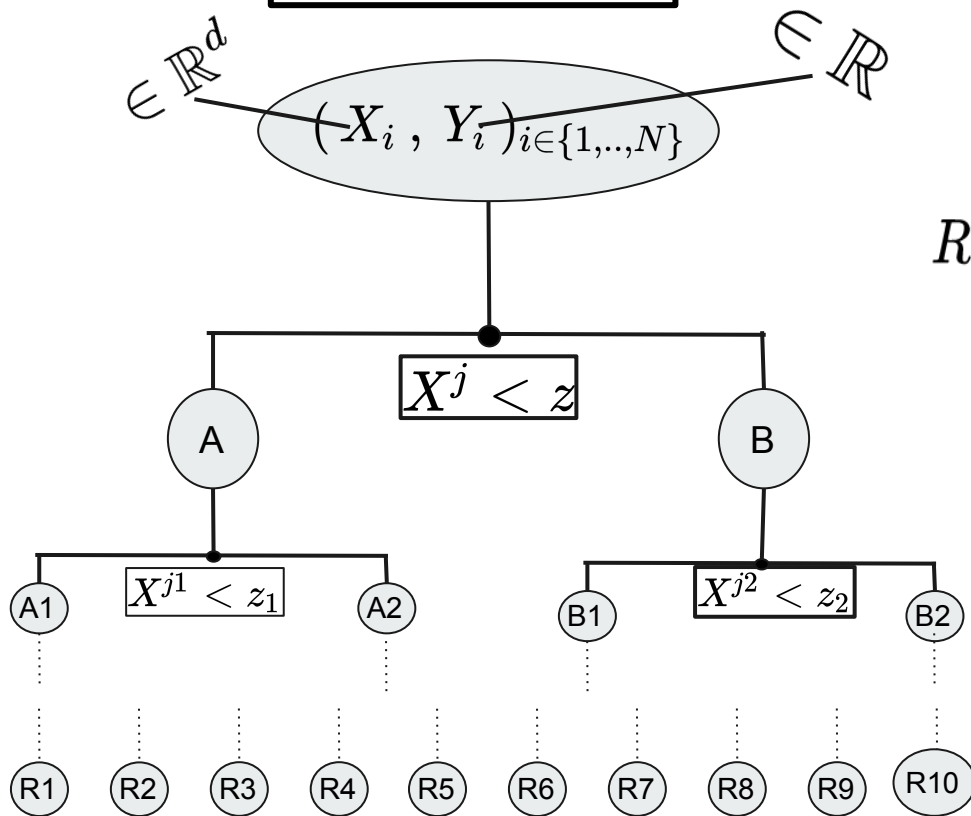


$$RSS = \sum_{i \in A} (y_i - \bar{y}_A)^2 + \sum_{i \in B} (y_i - \bar{y}_B)^2$$

# XGBOOST



Regression Trees



$$RSS = \sum_{i \in A} (y_i - \bar{y}_A)^2 + \sum_{i \in B} (y_i - \bar{y}_B)^2$$

New  $X^*$ :  
Goes through the tree,  
Ends up in a region R

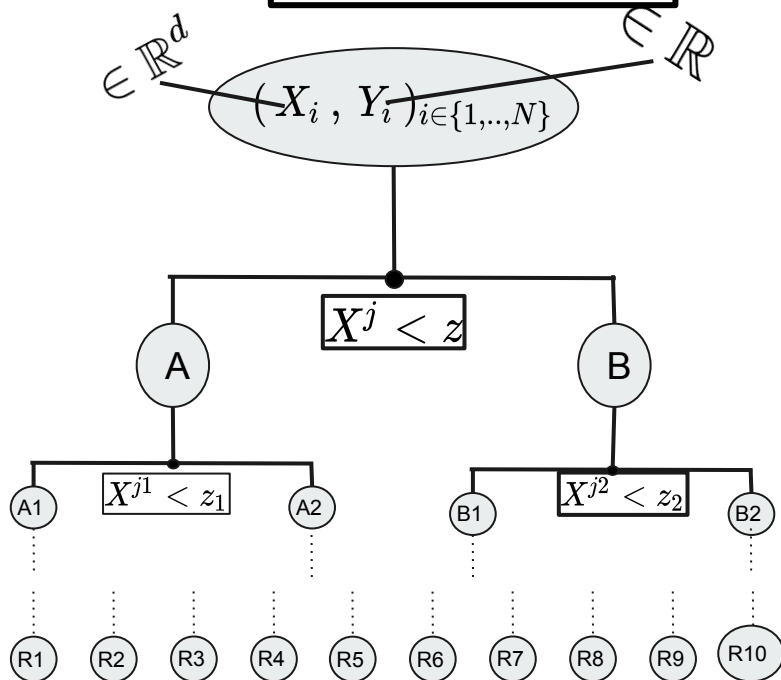
  $\hat{Y}^* = \bar{Y}_R$

# XGBOOST



Regression Trees

Boosting



Idea : Boost the performances of a weak model by giving a stronger weight to wrongly predicted examples.



- Take randomly 65 % of the observations
- Train a first tree
- Make prediction for the 25% others
- Give a strong weight to the wrong predicted examples.

At the end I trained M models and the final prediction is the mean of each prediction.

# DATA

- **X : GCM outputs on a chosen domain**

- 4 altitude fields : ZG, TA, HUS, (UA,VA) at 850, 700 and 500 hPa
- 3 surface variables : TAS, PR, (UAS,VAS)
- on the red domain centered in Montpellier ( [-5,10]E x [35,50]N)

⇒ for each of them we perform PCA and keep 20 components

- GHG

- 2 cosinus and sinus vectors to control the seasonality  $\cos\left(\frac{2*\pi*day}{365}\right)$

⇒ **X<sub>t</sub> of size ~150**



- **Y : RCM output ⇒ Surface Temperature at the grid point of Montpellier.**

Centered mode :  $Y = TAS_{RCM,Mpl} - TAS_{GCM,Mpl}$

# Validation in Perfect Model framework



- Common approach to evaluate statistical downscaling methods:

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VALUE SPECIAL ISSUE ARTICLE

International Journal  
of Climatology



## An intercomparison of a large ensemble of statistical downscaling methods over Europe: Results from the VALUE perfect predictor cross-validation experiment

J. M. Gutiérrez<sup>1</sup> | D. Maraun<sup>2</sup> | M. Widmann<sup>3</sup> | R. Huth<sup>4,14</sup> | E. Hertig<sup>5</sup> | R. Benestad<sup>6</sup> | O. Roessler<sup>7</sup> | J. Wibig<sup>8</sup> | R. Wilcke<sup>9</sup> | S. Kotlarski<sup>10</sup> | D. San Martín<sup>1,11</sup> | S. Herrera<sup>12</sup> | J. Bedia<sup>1</sup> | A. Casanueva<sup>12</sup> | R. Manzanás<sup>1</sup> | M. Iturbide<sup>1</sup> | M. Vrac<sup>13</sup> | M. Dubrovsky<sup>14,22</sup> | J. Ribalaygua<sup>15</sup> | J. Pórtoles<sup>15</sup> | O. Räty<sup>16</sup> | J. Räisänen<sup>16</sup> | B. Hingray<sup>17</sup> | D. Raynaud<sup>17</sup> | M. J. Casado<sup>18</sup> | P. Ramos<sup>18</sup> | T. Zerenner<sup>19</sup> | M. Turco<sup>20</sup> | T. Bosshard<sup>21</sup> | P. Štěpánek<sup>22</sup> | J. Bartholy<sup>23</sup> | R. Pongracz<sup>23</sup> | D. E. Keller<sup>10,24</sup> | A. M. Fischer<sup>10</sup> | R. M. Cardoso<sup>25</sup> | P. M. M. Soares<sup>25</sup> | B. Czernecki<sup>26</sup> | C. Pagé<sup>27</sup>

## Transferability in the future climate of a statistical downscaling method for precipitation in France

G. Dayon<sup>1</sup>, J. Boé<sup>1</sup>, and E. Martin<sup>2</sup>

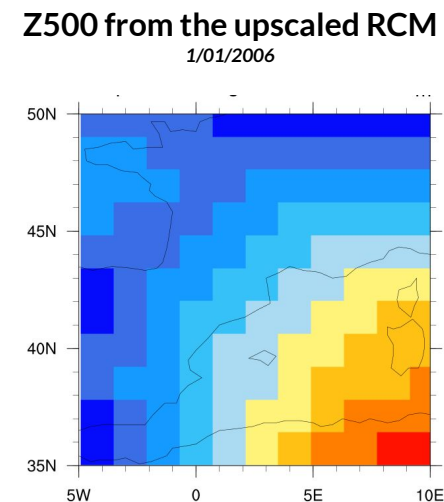
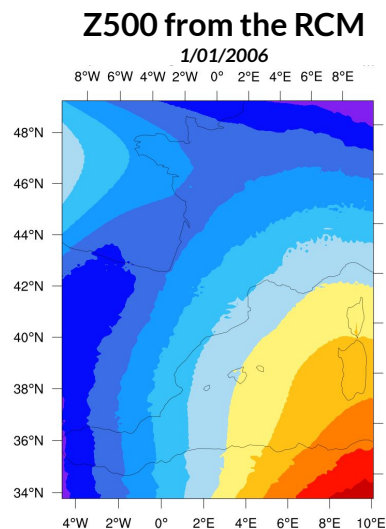
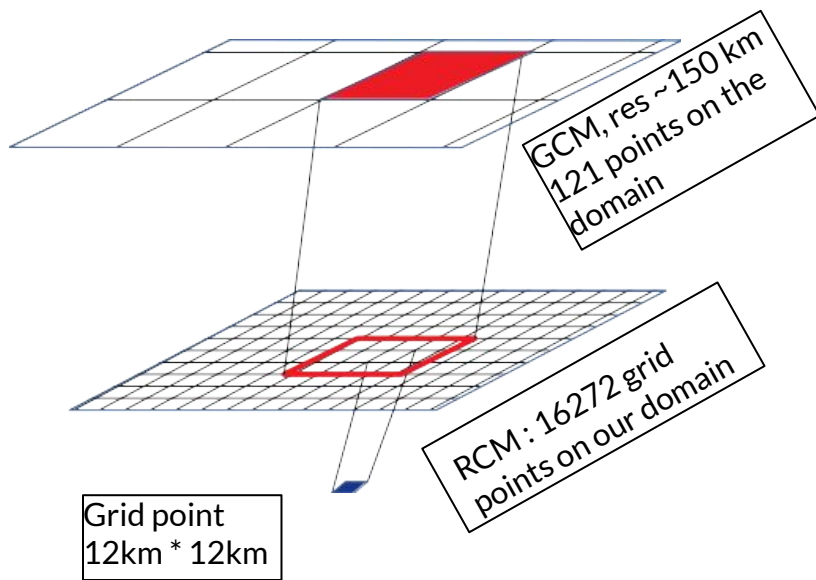
## SOME PITFALLS IN STATISTICAL DOWNSCALING OF FUTURE CLIMATE

JOHN R. LANZANTE, KEITH W. DIXON, MARY JO NATH,  
CAROLYN E. WHITLOCK, AND DENNIS ADAMS-SMITH



# Validation in Perfect Model framework

- Common approach to evaluate a statistical downscaling approach :
  - VALUE project (Maraun et al. 2015 ),
  - Lanzante et al. 2018.
  - Dayon et al. 2015.
- X from a 'upscaled' RCM to avoid RCM - GCM chronology mismatch.



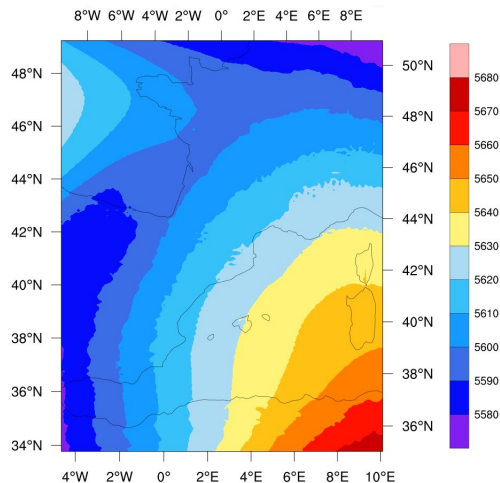
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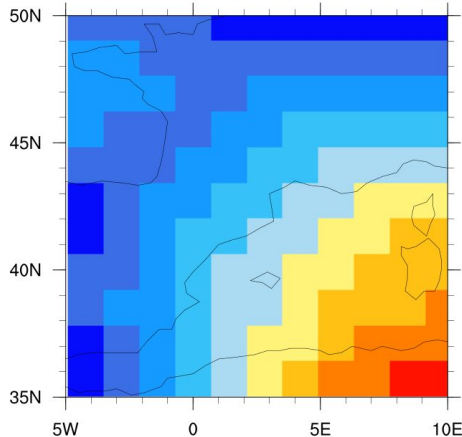
**Z500 from the RCM**

1/01/2006



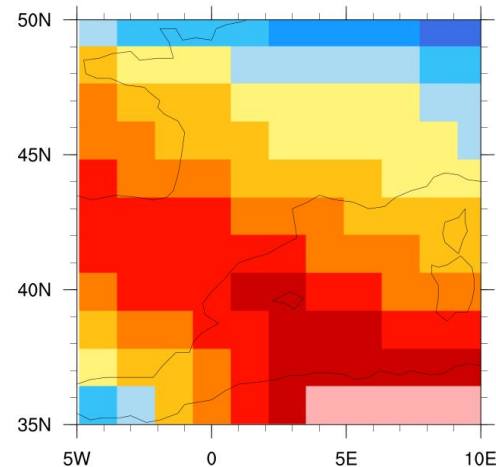
**Z500 from the upscaled RCM**

1/01/2006



**Z500 from the GCM**

1/01/2006

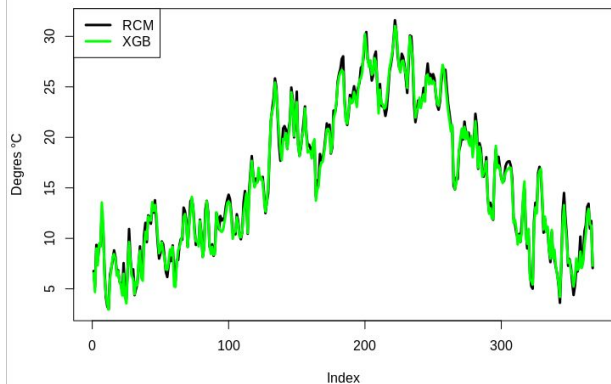


# Validation in Perfect Model framework

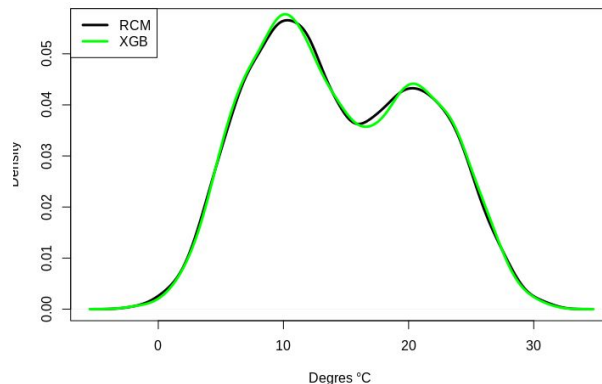


- Common approach to evaluate a statistical downscaling approach : VALUE project (Maraun et. al 2015), Lanzante, Dixon, Nath 2018.
- X from a 'upscaled' Aladin to avoid chronology distortion between RCM and GCM.
- **ALADIN 12 km simulation, forced by CNRM - CM5 over the period 2006-2100 with scenario RCP4.5 .**  
Training set : 70% of the years, Testing set: 30% of the years

TAS Time series 2100 montpellier (MPL)



PDFs TAS montpellier (MPL)



	DJF	MAM	JJA	SON	ANN
Rmse (°C)	0.591	0.515	0.648	0.539	0.575
Cor	0.980	0.976	0.968	0.979	0.976
bias (°C)	0.018	0.011	0.058	-0.017	0.018
pdf	0.039	0.030	0.047	0.028	0.020
extrems	0.126	0.140	0.142	0.273	0.106
extrems bas	0.222	0.099	0.141	0.082	0.137

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Training set : 70% of the data , Testing set: 30% of the data

## Conclusions :

- ❖ **XGBOOST works well as a Statistical Downscaling method,**
- ❖ **Able to learn a non-stationary relationship.**

# Application : Downscaling of real GCM



2 approaches  
/ philosophies :

## X from the upscaled RCM :

- Use the model train in the perfect model
- Focus only on the downscaling action of the RCM
- A too perfect relationship ?

## X from the GCM :

- More intuitive approach : learn on a pair (GCM, RCM)
- 'Learn' the chronology modification
- More difficult to apply to an other GCM ?

# Application : Downscaling of real GCM



2 approaches  
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## X from the upscaled RCM :

- Use the model train in the perfect model
- Focus only on the downscaling action of the RCM
- A too perfect relationship ?

Only the way to train the models changes

- Same variables in X
- Same Y :

$$TAS_{RCM,Mpl} - TAS_{GCM,Mpl}$$

Application to new GCM :  
We give the same data to both models.

Training sample : RCP 4.5 ,  
2006-2100

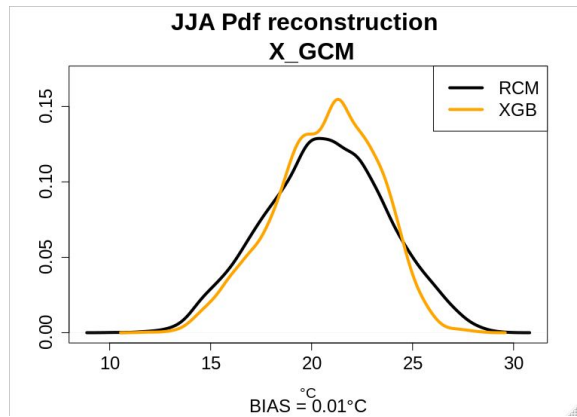
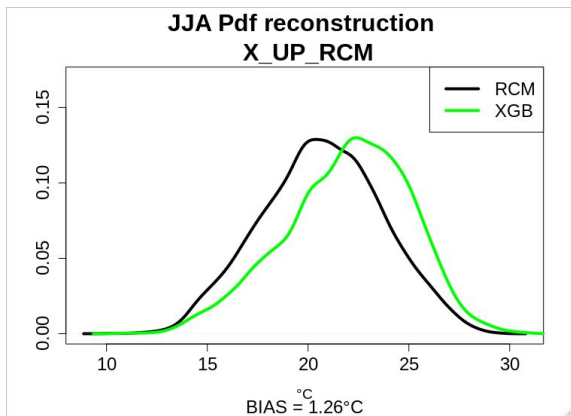
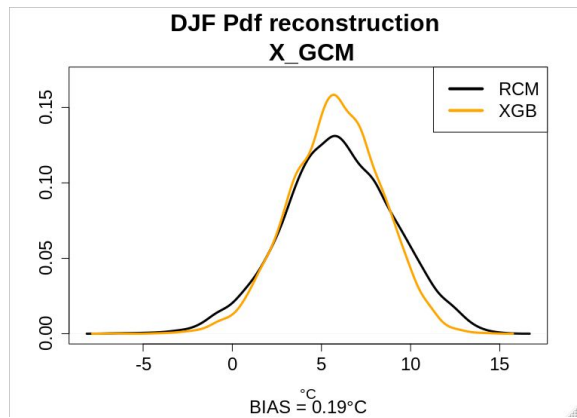
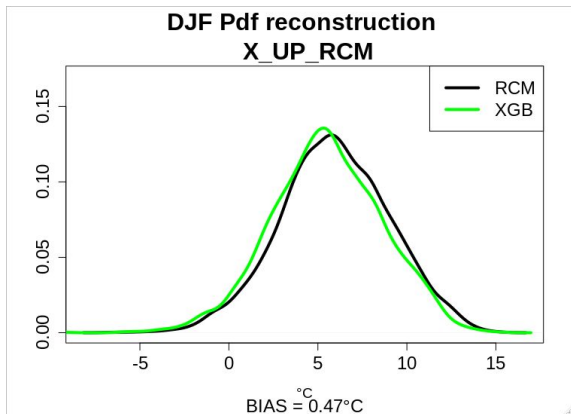
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# Application : Downscaling of real GCM



## HISTORICAL : 1951 - 2005



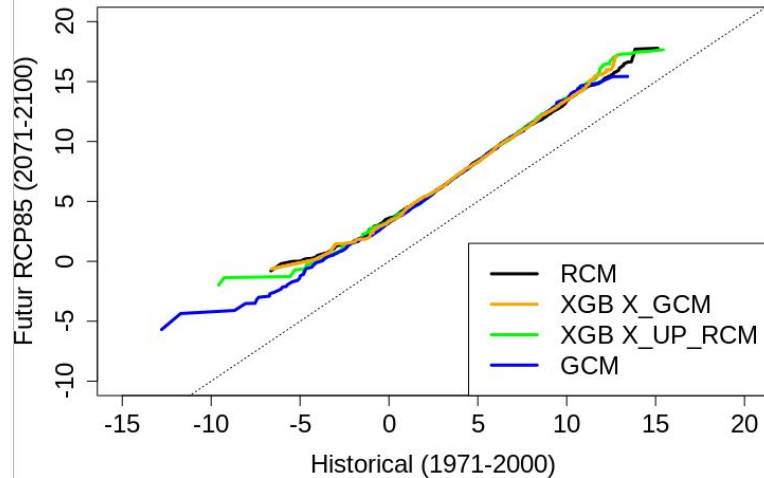
# Application : CNRM-CM5 , RCP 8.5



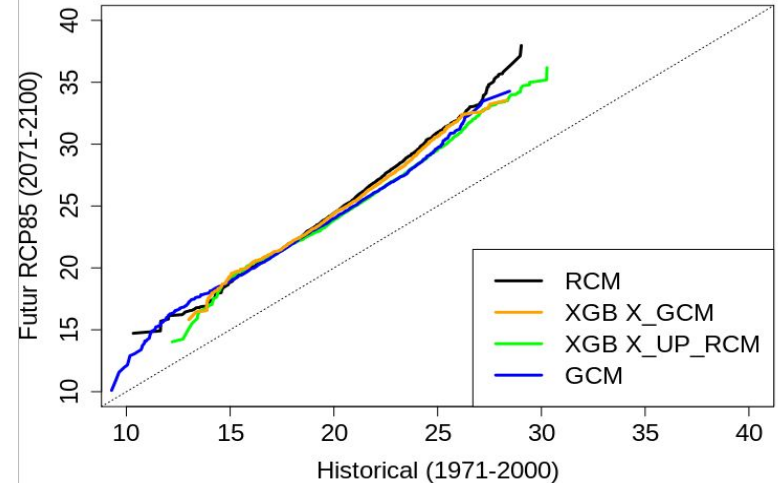
## Climate change response 2071-2100 vs 1970-2000

	Annual	DJF	JJA
RCM	3.9 °C	3.4 °C	4.7 °C
X UP_RCM	3.7 °C	3.4 °C	4.2 °C
X GCM	3.9 °C	3.4 °C	4.5 °C
GCM	3.6 °C	3.3 °C	4.2 °C

QQ-Plots of the response to climate change  
DJF



QQ-Plots of the response to climate change  
JJA





# Conclusion & Perspective

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- Building a statistical emulator of a RCM seems feasible
  - Good reproduction of the mean state
  - Some problems with the extremes , warm extremes specially
- Should be tested with other GCMs
- Need to think about multi-variable and 2 Dimensions
- Construction of different models :
  - Neural Network : CNN, LSTM
  - A more complex approach based on a better decomposition of the signal
- Application to CPMs.

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- Construction of different models :
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  - A more complex approach based on a better decomposition of the signal
- Application to CPMs.
  - If you are running simulations, it would be nice to save some altitude variables.